8/18 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly ($287.94)

$.60 Credit X 30 contracts = $1,800 Credit

BASE COST - $1.75 Credit/ $8.05 Margin x 30 Contracts = $24,150

8/12 Buy AZO **AUG 290-300-310** Call Butterfly ($287.61)

$1.95 X 30 contracts = $5,850

8/12 Sold AZO **AUG 260-280** Put Condor ($2987.61)

$1.15 X 30 contracts = $3,450 credit

8/18 Sold AZO **AUG 290** Call Butterfly ($286.80)

$.55 Credit X 30 contracts = $1,650 Credit

8/18 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

8/18 AZO TOS Account

(Sold AUG 290 Call Butterfly)

AZO 1 | Account: D-10077168 (ira) today for 30 day(s) back | change dates viewed | reset

Cash Balance $238,469.57

Order History: 0 working, 11 filled, 10 canceled

Trade History: 11 orders, 11 fills — View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
8/18/11 09:11:14	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	.60	.55	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.05	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.05		
8/12/11 09:13:48	BUTTERFLY	BUY	+30	AZO	AUG 11	290	CALL	2.95	1.95	LMT
		SELL	-60	AZO	AUG 11	300	CALL	.55	DEBIT	
		BUY	+30	AZO	AUG 11	310	CALL	.10		
8/12/11 09:07:56	CONDOR	SELL	-30	AZO	AUG 11	280	PUT	2.00	1.15	LMT
		BUY	+30	AZO	AUG 11	270	PUT	.75	CREDIT	
		BUY	+30	AZO	AUG 11	260	PUT	.35		
		SELL	-30	AZO	AUG 11	250	PUT	.25		
8/4/11 09:25:37	VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	1.25	.70	LMT
		BUY	+30	AZO	AUG 11	250	PUT	.55	CREDIT	
8/4/11 08:31:02	VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	7.80	4.60	LMT
		SELL	-30	AZO	AUG 11	270	PUT	3.20	DEBIT	
8/2/11 09:01:17	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	1.20	.80	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.25	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.10		
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT	
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT	
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT	
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT	

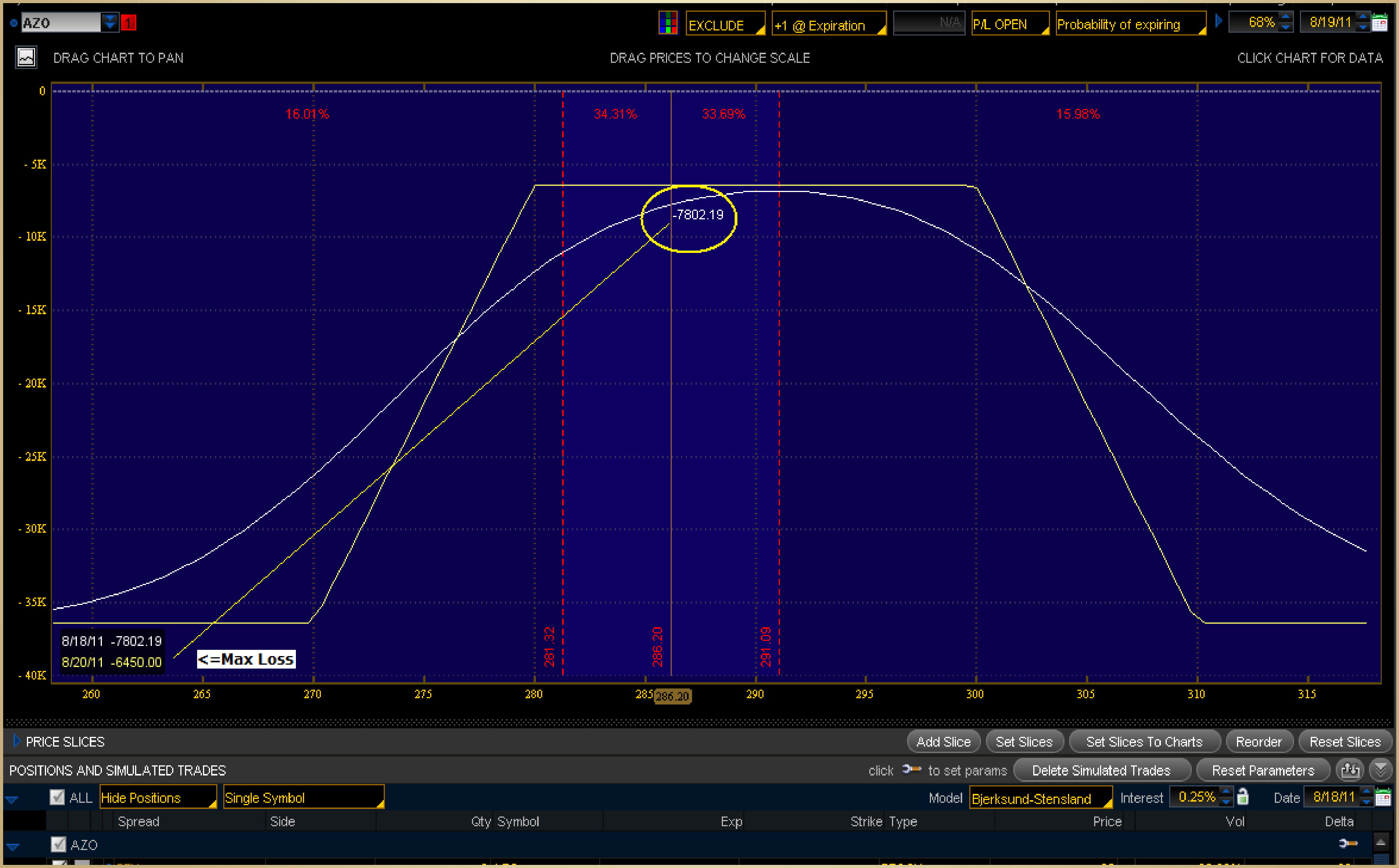
Options ($3,225.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.75	.125	$375.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	2.00	.625	($1,875.00)
AZO	AZO110820C290	AUG 11	290	CALL	-30	.60	.60	($1,800.00)
AZO	AZO110820C300	AUG 11	300	CALL	+30	.05	.025	$75.00
								($3,225.00)

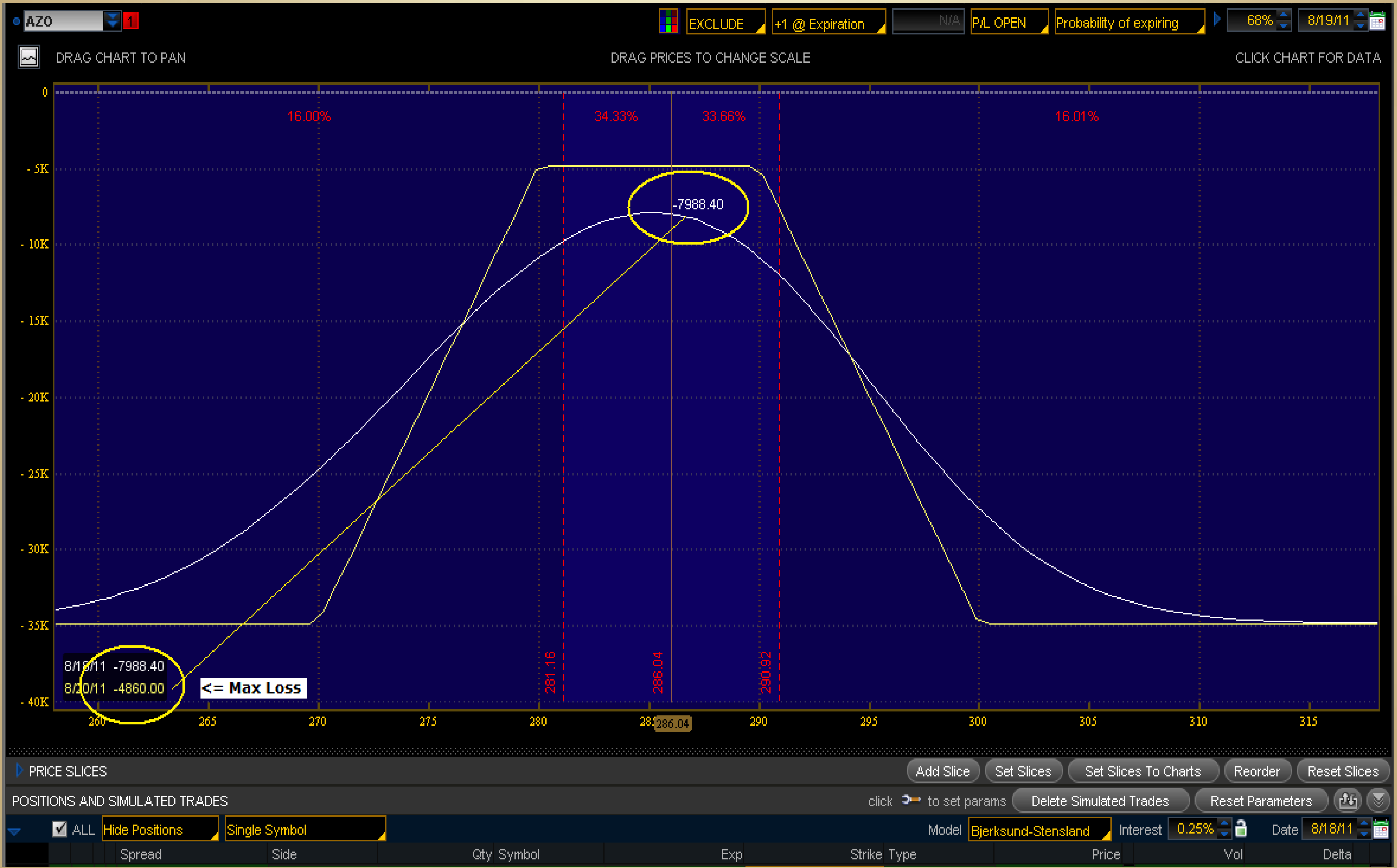
Profits and Losses by Symbol ($1,140.00)

Account Summary — Net Liquidating Value $235,244.57

8/18 Before Adjustment
AUG 280-300 Iron Condor



8/18 After Adjustment
AUG 280-290 Iron Condor



FUND TRADE SUMMARY 8/18/2011

- Period #6 (Jun 16– Jul 15, 2011)
- Gain this period = -$600 -$75 + $2,100 = $1,425/ 14.25%
- Realized $31,030 -$600 -$75 + $2,100 = $32,455
- Current Position ($8,300*) = $8,300
- Cash $24,155
- Total Fund $32,455/ $10,000 = 224.55% Gain
- Total Fund Gain this Period 4.59%

*Period #7 (Jul 1– Aug 19, 2011)

- Gain this period
- Realized -$50 + -$400
- Current Position $33,750
- Cash -$2,095 Margin
- Total Fund $32,405/ $10,000 = 220.05% Gain
- Total Fund Gain this Period